PDE and Wavelet Techniques for Image Compression

Tony F. Chan Math Dept, UCLA

SCPDE02, Baptist Univ., Hong Kong, Dec 12-15, 2002

Collaborator: Hao-Min Zhou (Caltech)

Reports: www.math.ucla.edu/applied/cam/index.html Research supported by ONR & NSF www.acm.caltech.edu/~hmzhou

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Wavelet Transforms and PDE based Techniques in Image Processing

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Reports: www.math.ucla.edu/applied/cam/index.html

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Outline

*Introduction & Motivations

¥ENO-Wavelet Transforms

***Application in Image Compression**

*Total Variation (TV) Model for Wavelet Thresholding

***Conclusion**

Motivations

* Wavelets: great impact in image processing

* PDEs increasingly effective in image processing

Our goal: combine best of both techniques

Introduction

Typical image processing tasks:

*Restoration (denoising, deblurring)

¥Enhancement

***Compression**

¥Segmentation

***Patent Recognition**

\forall V.s. Video

Applications:

Chemistry, ... Medical, Biotech, Physical Science, Astronomy, Law Enforcement, Environment, Entertainment, Military,

Introduction

* Wavelets representation (Harmonic analysis)

given
$$\psi(x) \longrightarrow \psi_{j,k}(x) = 2^{\frac{j}{2}} \psi(2^{j} x - k) \longleftarrow$$
 Orth. basis

$$f(x) = \sum_{j,k} c_{j,k} \psi_{j,k}(x), \quad c_{j,k} = \int f \psi_{j,k} \leq \text{Low Freq.}$$
High Freq.

* Wavelets in image compression. ***Good features:**

(difference)

\text{\text{YOrthonormal basis}}

***Concentrate energy**

*Approximate smooth function efficiently

*High order of accuracy

***Multiresolution**

#ast transform algorithms

*Limitation: Oscillations at discontinuities

Introduction

* PDE s in Image Processing

*Treats images as piecewise continuous functions *New alternative to FFT/wavelets and stat. approaches connected by edges

**Use PDE concepts: gradients, diffusion, curvature, level

sets

$$\min_{\substack{\text{S.T. } ||u - u_0|| \le \sigma}} ||\nabla u| \qquad \longrightarrow \nabla \left(\frac{\nabla u}{|\nabla u|}\right) - \lambda(u - u_0) = 0$$
\text{\frac{\frac{\text{YAdvantages:}}{\text{}}}

*Sharper edges,

Hoetter geometric properties

*exploit sophisticated PDE and CFD techniques: Hamilton-Jacobi, shock capturing

Motivations

*Avoiding Gibbs phenomenon:

Oscillations at discontinuities.

***Reason for Gibbs:**

Discontinuities —— Large high freq.

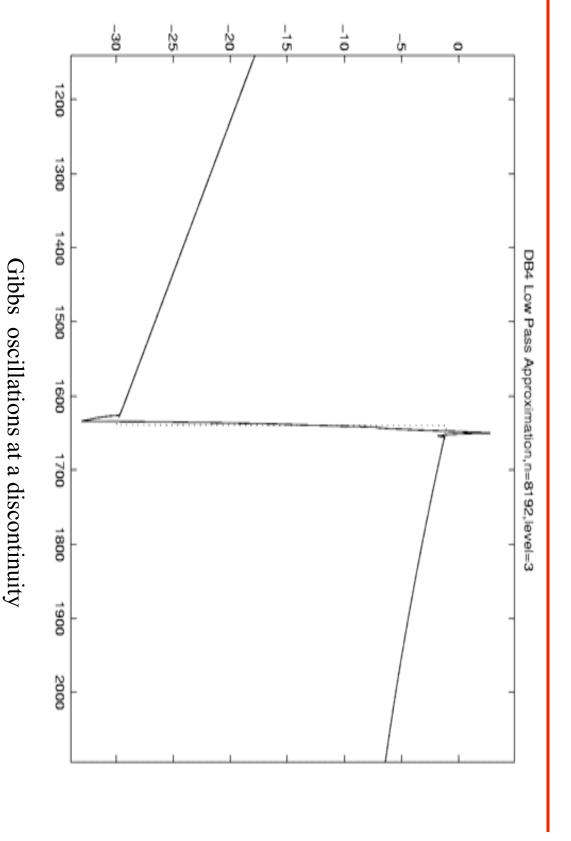
Truncate high freq. — Destroy discontinuities

→ Generate Oscillations.

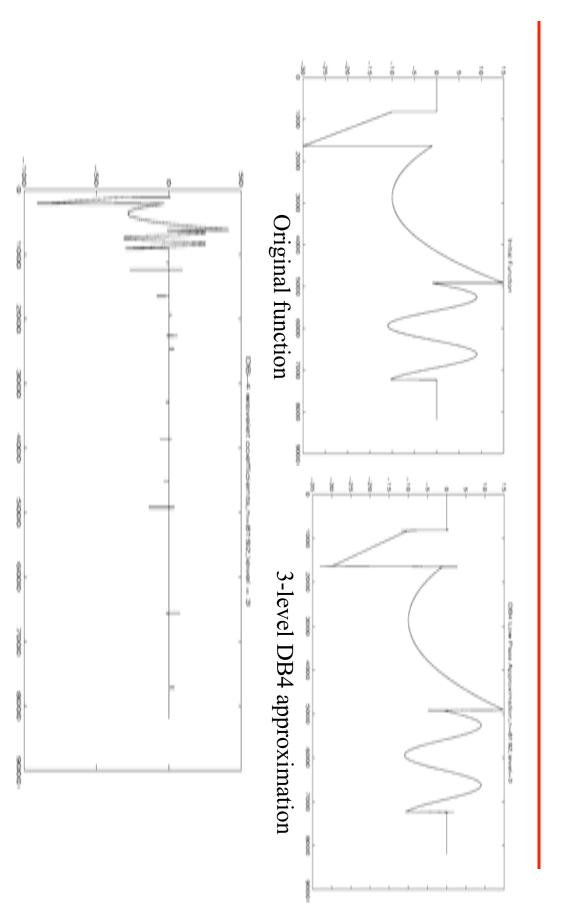
*Examples:

- Fourier: well known.
- Wavelets: Better (more local) but still there.

Motivations ...

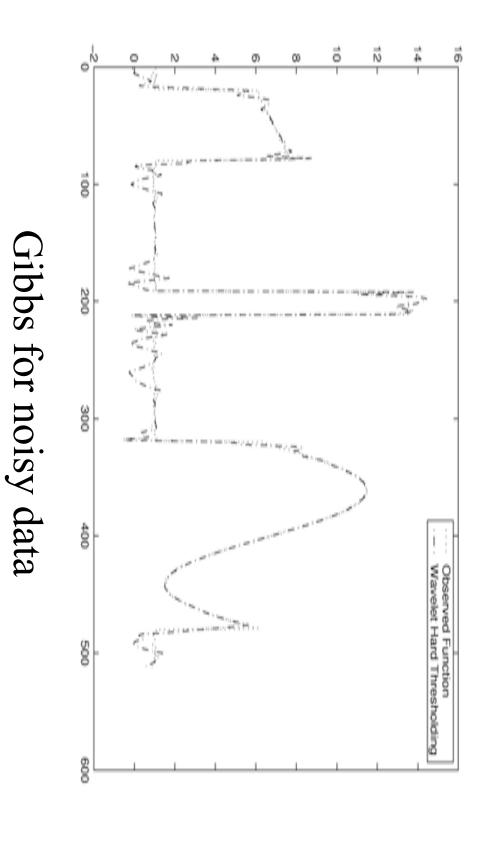


Motivations...

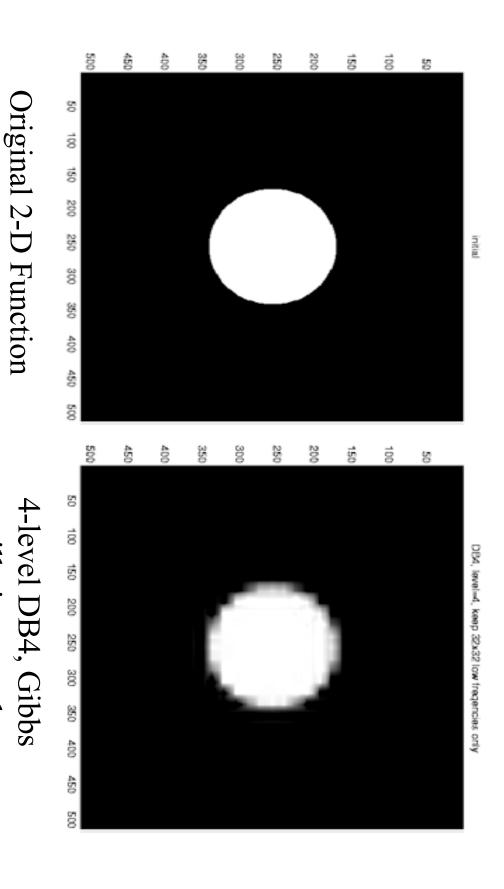


3-level DB4 coefficients, large high frequencies corresponding to jumps

Motivations...



2-D Gibbs



oscillations at edges

Gibbs leads to poor results

* Approximation error

* Denoising: Edge smearing and oscillations

* Compression: worse with same ratio

Motivations

* Using PDE techniques in wavelets:

high freq. coefficients are generated. popular and successful in CFD), such that no large *Modify wavelet transforms: Adaptive ENO-Wavelet Transforms (ENO schemes are very

(TV leads to nonlinear PDE s) Modify the standard wavelet coefficients: Total-Variation (TV) based wavelet image compression

Outline

*Introduction & Motivations



→ ¥ENO-Wavelet Transforms

***Application in Image Compression**

*Total Variation (TV) Model for Wavelet Thresholding

***Conclusion**

Topic 1

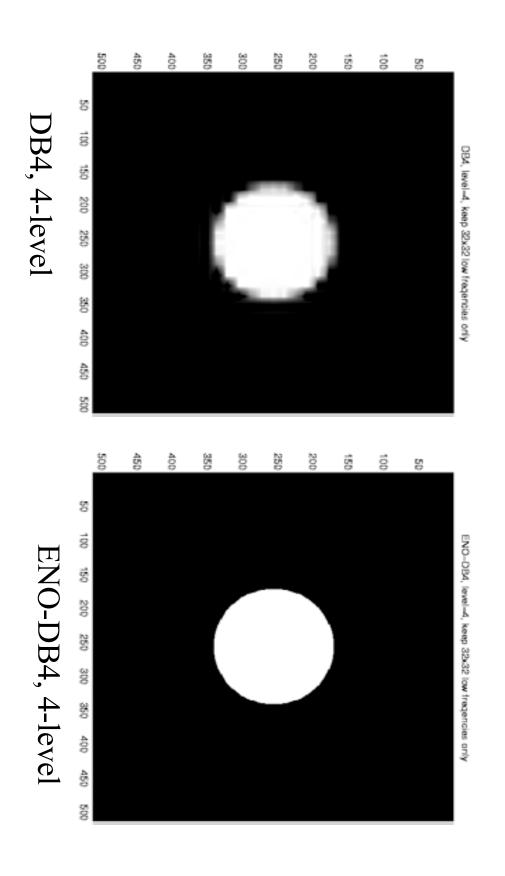
application in image compression ENO-wavelet transform and its

Goals

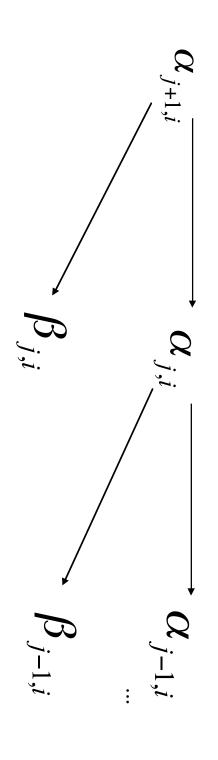
Modify standard wavelet transforms to have the following properties:

- 1. Essentially Non-Oscillatory (ENO).
- 2. Retain Pyramidal filtering framework.
- Functional replacement of existing wavelet transforms
- 3. Error bound depends only on derivatives away from discontinuities.
- 4. Minimal extra cost and storage.
- Proportional to number of discontinuities.

Goals ...



Pyramidal Wavelet Transforms



Consider p vanishing moments wavelets: p = (l+1)/2*Low freq. (average):

$$\alpha_{j,i} = \sum_{s=0}^{l} c_s \alpha_{j+1,2i+s}$$

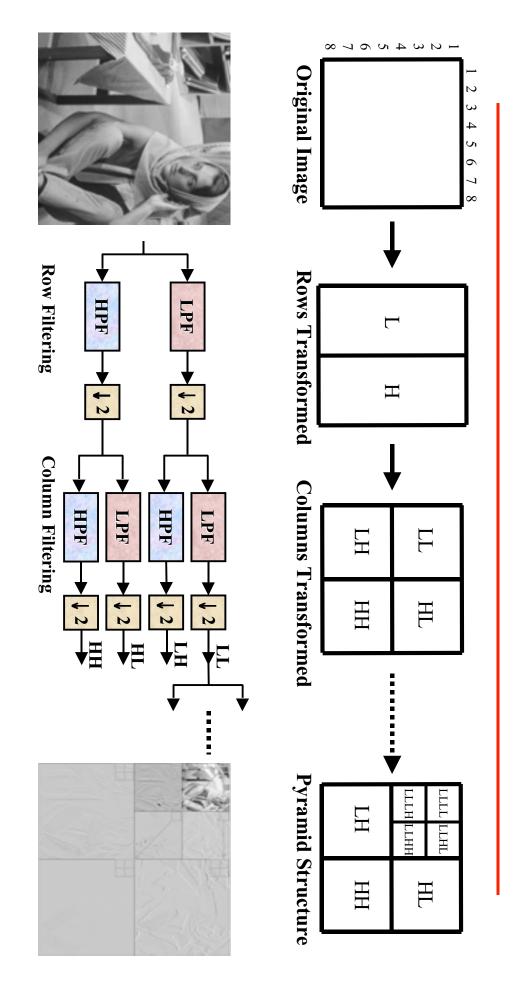
The fraction that the content denotes the fraction of the content of

*High freq. (p-th order deriv.):

$$\beta_{j,i} = \sum_{s=0}^{r} h_s \alpha_{j+1,2i+s}$$

$$\text{#Jump in } \alpha_{j+1} \longrightarrow \text{Large } \beta_j$$

Wavelets



Approaches

¥All linear transforms:

***Gibbs Oscillations**

*Must use data-adaptive nonlinear transforms

*Thresholding(Hard and Soft):

*Donoho, DeVore, Daubechies

*Limitation:Complicated data structure to record locations of large high freq.

*Geometry and Wavelets:

Special basis to represent discontinuities

***Candes and Donoho: Rigdelets and Curvelets.**

***Mallat and Collaborators: Bandelets**

Approaches ...

*Lower the order of filter at discontinuities:

*Claypoole, Davis, Sweldens, Baraniuk[99]:Adaptive lifting

*Limitation: lower the order of accuracy

YENO one-sided approximation:

*At each point, adaptively form interpolation polynomial

*Never differencing crossing discontinuities

¥Limitation:

Mifficult for pyramidal wavelet transforms

Meed function values to form divided difference table at each point More extra cost

*Cohen and collaborators: some recent advances

Approaches ...

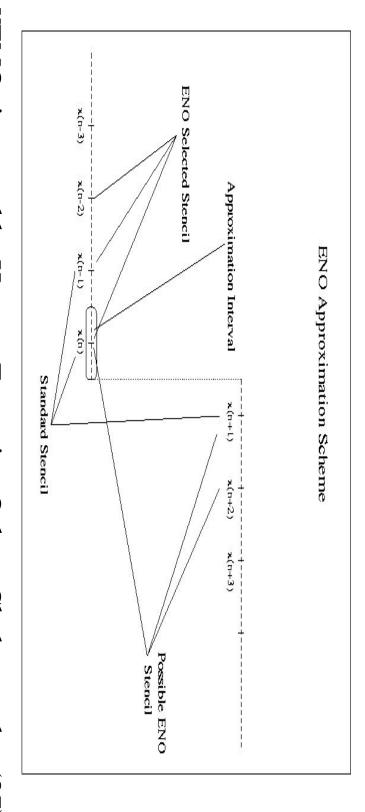
¥ENO-wavelets:

#Do not want to change filters

*Main idea: Change data adaptively

*Goal: Do not generate large high frequency coef. *Make use of ENOs one-sided information idea

The ENO Idea



¥Use one-sided information *ENO: invented by Harten, Engquist, Osher, Chakravarthy (87)

*Newton divided differences to select smoothes stencil

*Wery popular and successful in shock capturing and CFD

The ENO-wavelets Idea

\forall Assume:

¥Know location of discontinuities

***Discontinuity Separation Property (DSP):**

 Υ Two consecutive jump points separated by l+3 data points

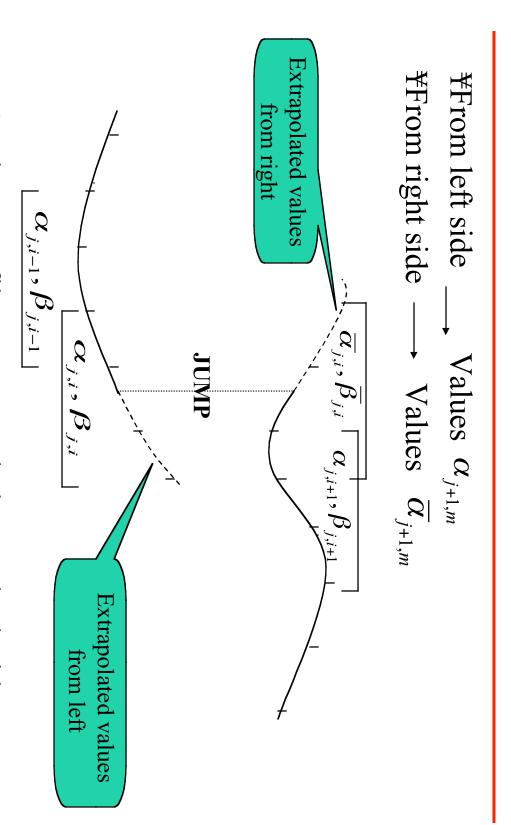
¥Idea:

*Use extrapolation from smooth side of jumps *Use same filters, but applied to smooth data

¥Must take care of

*Invertibility: able to recover the original data *Minimal extra cost and storage *Retain accuracy order p

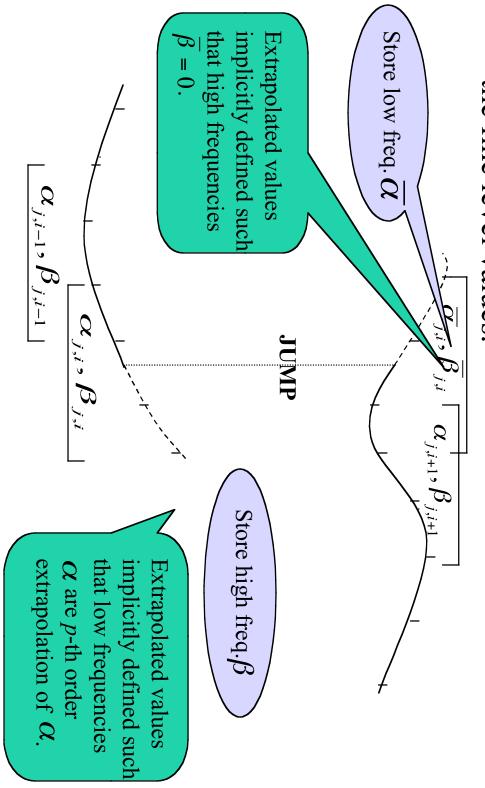
Direct Function Extrapolation



***Problem:** double storage at each discontinuity *Apply same filters to smooth data on both sides

Coarse Level Extrapolation

*Extrapolate coarse level coefficients to determine the the fine level values.



Example 1

性NO-Haar: Extrapolation: Coefficients: $(1 1 \frac{3}{2} \frac{3}{2} 2 2)$ $\sqrt{\frac{2}{2}}$ y 2 2 $\beta = \begin{pmatrix} 0 & 0 \\ 0 & 0 \end{pmatrix}$ boxed values. Do NOT store

Store:
$$\alpha = \left(\frac{2}{\sqrt{2}} \quad \frac{4}{\sqrt{2}} \quad \frac{4}{\sqrt{2}}\right), \beta = \begin{pmatrix} 0 & 0 & 0 \end{pmatrix}$$

Linear approximation: same as the initial

Example 2

*Data: (0 1 2 10 11 12)

#Standard Haar:
$$\alpha = \left(\frac{1}{\sqrt{2}} \quad \frac{12}{\sqrt{2}} \quad \frac{23}{\sqrt{2}}\right), \beta = \left(-\frac{1}{\sqrt{2}} \quad -\frac{8}{\sqrt{2}} \quad -\frac{1}{\sqrt{2}}\right)$$

*Standard linear approximation:

$$(0.5 \quad 0.5 \quad 6 \quad 6 \quad 11.5 \quad 11.5)$$

性NO-Haar:

boxed values.

Do NOT store

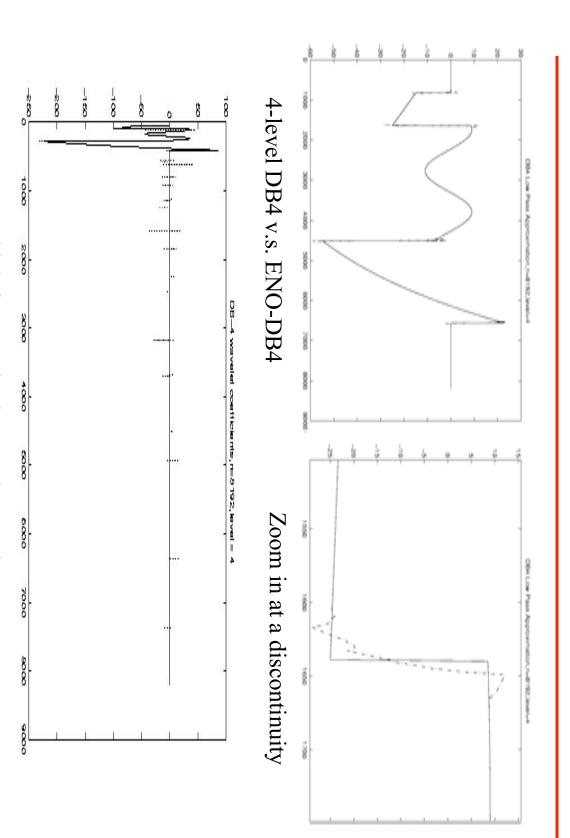
*****Coefficients: $\left(\frac{1}{\sqrt{2}}\right)$ $-\frac{1}{\sqrt{2}} - \frac{3}{\sqrt{2}}$

*Store:

$$\alpha = \left(\frac{1}{\sqrt{2}} \quad \frac{20}{\sqrt{2}} \quad \frac{23}{\sqrt{2}}\right), \beta = \left(-\frac{1}{\sqrt{2}} \quad -\frac{3}{\sqrt{2}} \quad -\frac{1}{\sqrt{2}}\right)$$

Minear approximation: (0.5 0.5 0.5 10 11.5 11.5)

Example of ENO-DB4



Large high frequencies in DB4 but not in ENO-DB4

Error Bound and Stability

 $f_j(x)$ is the j-th level ENO-wavelet

approximation. If $f_{j-1}(x)$ satisfies the

DSP, then

 $\text{*Denote } \Delta x = 2^{-j}$ $||f(x) - f_j(x)|| \le C(\Delta x)^p ||f^{(p)}(x)||_{(a,b)\setminus D}$

*D is the set of discontinuities

\text{\text{\text{Wavelet function has } \$p\$ vanishing moments} \text{\text{\$\frac{1}{2}\$}} The standard error bound depends on $\|f^{(p)}(x)\|_{(a,b)}$

Stability:If $|| f(x) - g(x) || \le \varepsilon$ and same set of discontinuities detected, then

$$|| f - g || \le O(\varepsilon)$$

Outline of the proof

***Consider individual jump**

#Consider three cases

*Direct function extrapolation: preserve order

 \Re xtend $\beta = 0 \rightarrow (p-1)$ -th order smooth extension

 $\Re x$ trapolating αs : extrapolation in wavelet spaces — same order extrapolation in function space

Properties

*Output sequence: same size as input sequence

Half high frequencies and half low frequencies.

*Perfectly invertible *Extra storage: remember the location of jumps (ENO mapping)

 * Cost: Algorithmic complexity remains O(n)

orall Standard cost: O(nl) orall Extra cost: O(dl), d: number of jumps

 $\frac{1}{2}$ Ratio of extra over standard: O(d/n)

*Keep*p*-th order accuracy

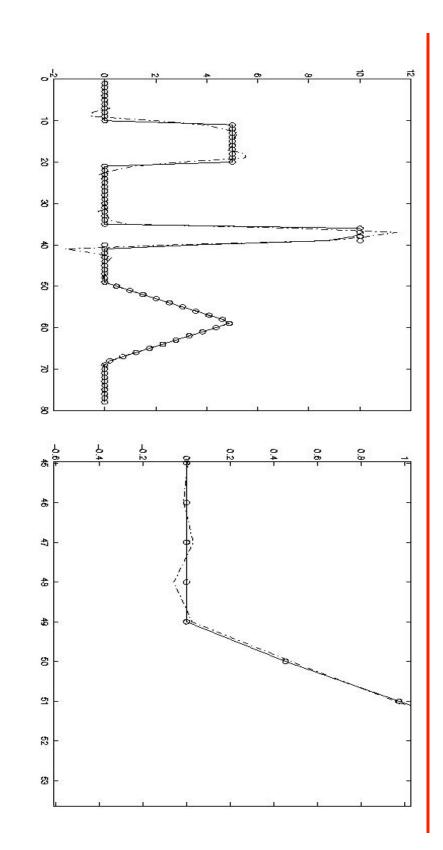
¥Stable

*Can use other extrapolation schemes

*Apply to other (non-orthogonal) wavelets

\frac{\frac{4}}{2}-D by tensor products

Tests on DSP



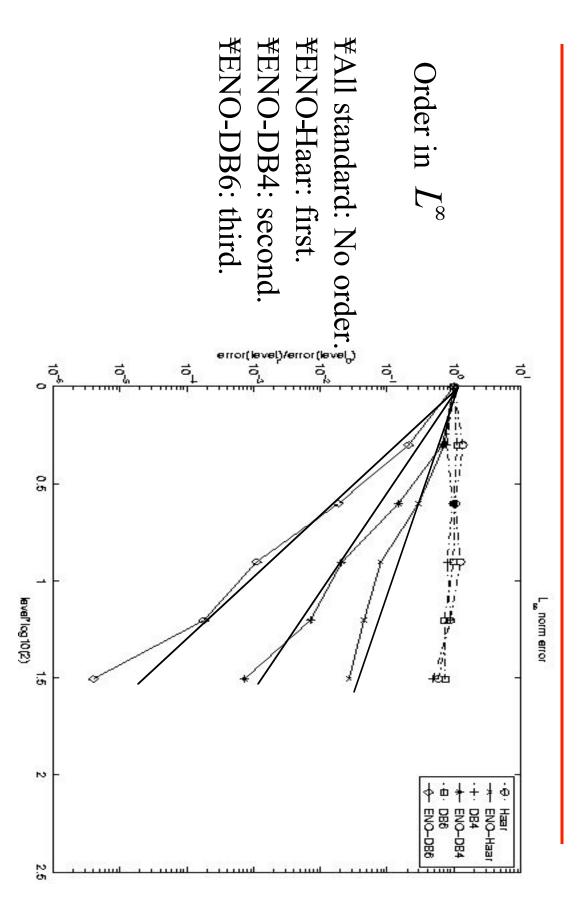
The level-1 ENO-DB6 v.s. DB6 at places where

*DSP satisfied (left bump): exactly.

*DSP invalid (middle bump): error comparable.

*Jump in derivatives (right corners): exactly.

Order of Approximation



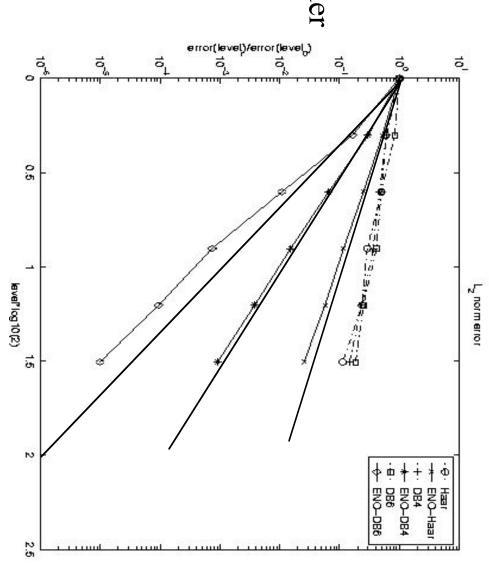
Order of Approximation ...

Order in L^2

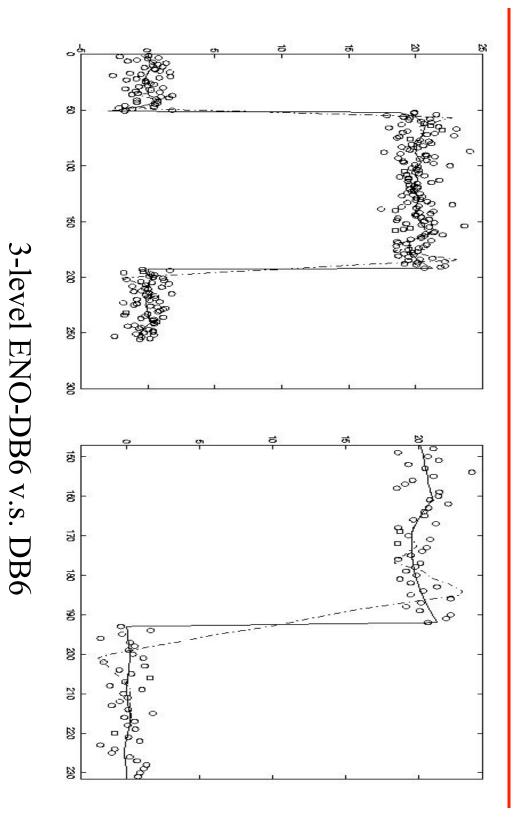
¥All standard: No order

¥ENO-Haar: first ¥ENO-DB4: second

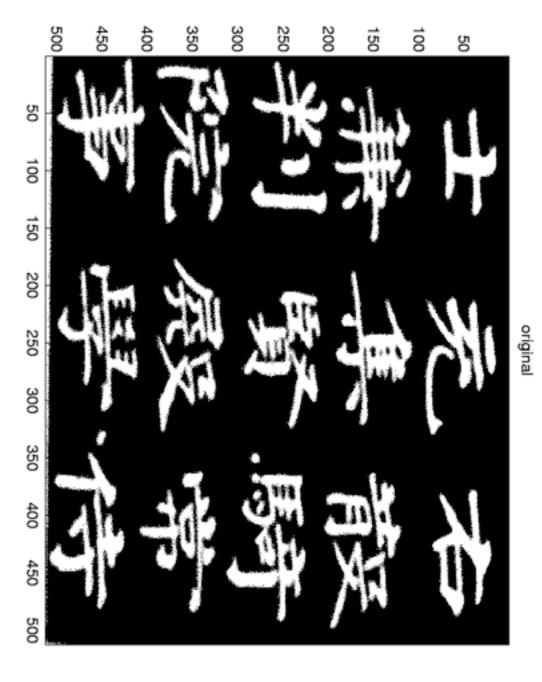
¥ENO-DB6: third



Noisy Data

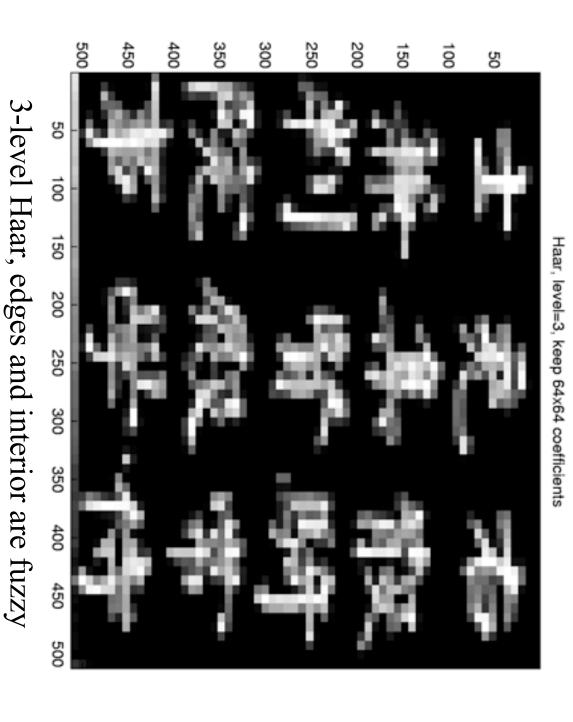


2-D Example



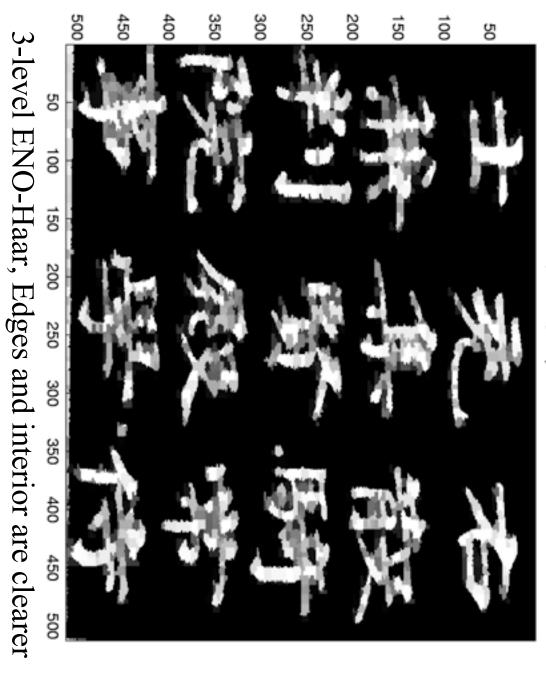
Original 2-D Function

Haar

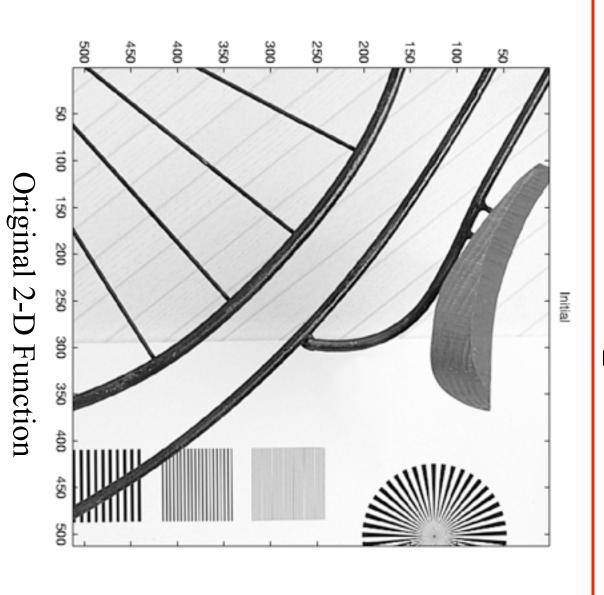


ENO-Haar

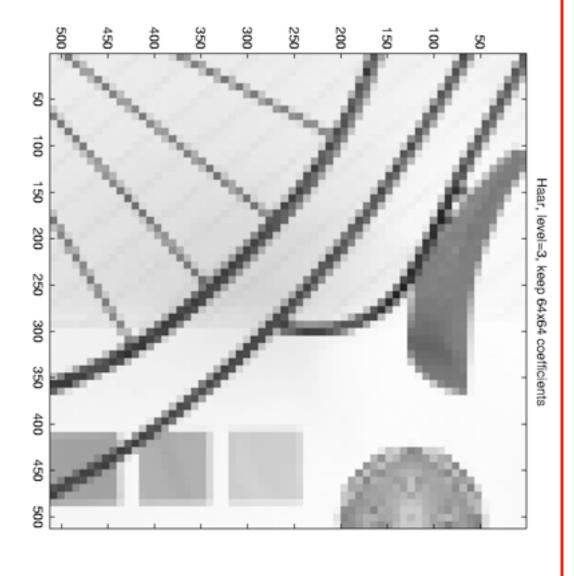
ENO-Haar, level=3, keep 64x64 coefficients



2-D Example ...

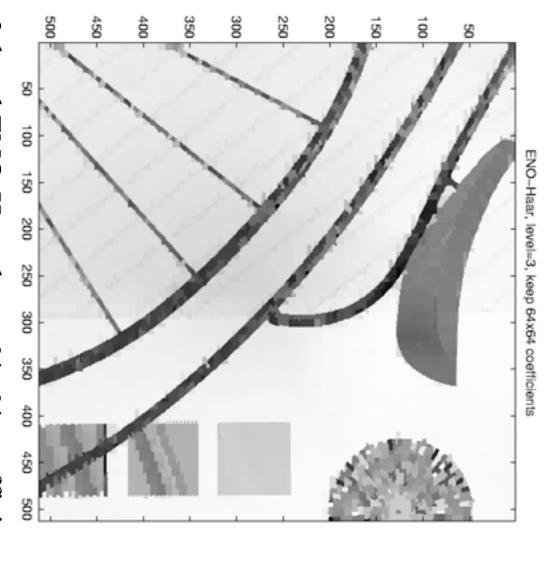


Haar



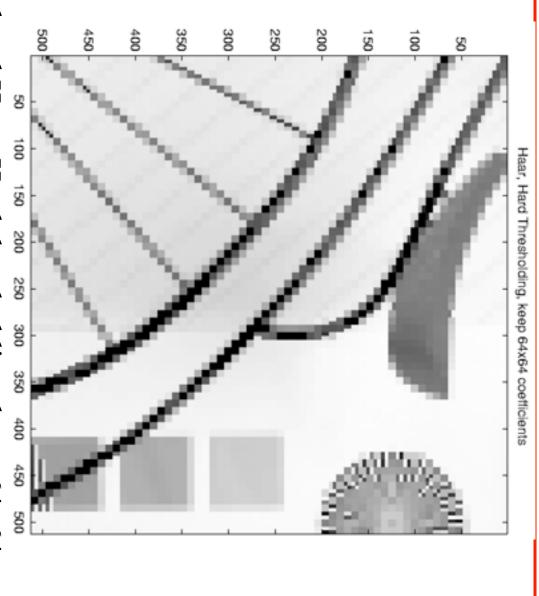
3-level Haar, keep 64x64 coefficients

ENO-Haar



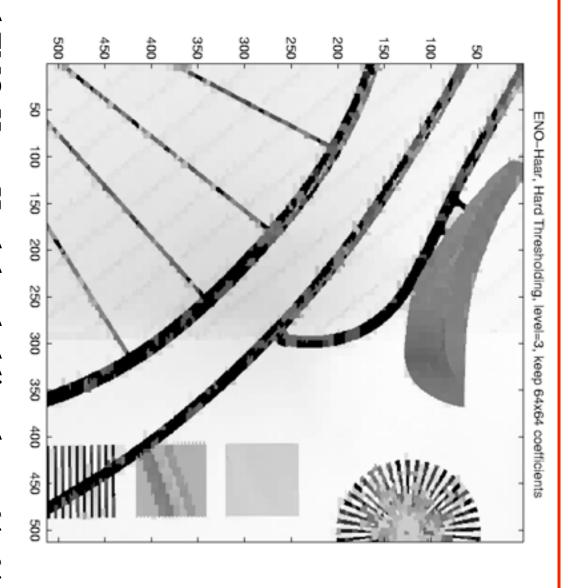
3-level ENO-Haar, keep 64x64 coefficients

Haar, Hard Thresholding



3-level Haar, Hard thresholding, keep 64x64 coef.

ENO-Haar, Hard Thresholding



3-level ENO-Haar, Hard thresholding, keep 64x64 coef.

Outline

#Introduction & Motivations

¥ENO-Wavelet Transforms

†
YApplication in Image Compression

*Total Variation (TV) Model for Wavelet Thresholding

***Conclusion**

Application in Image Compression

*Represent images by fewer wavelet or ENO-wavelet coefficients

Hs this sufficient for the efficiency of image compression?

#Answer is NO

a compression system, and they have to be considered too. Reason: there are more components, not only transforms, in

Compression Systems Components of Image



- # Transform: redundancy removal, e.g. DCT, Wavelets
- Quantizer: entropy (information) reduction, e.g. Scalar quantizer: real number -> integers
- Coder: lossless coding e.g. Huffman, LZW, arithmetic coding

Task

* Efficiency in storage Rate (bits/pixel) as low as possible

* Accuracy in representations Distortion (error: PSNR) as small as possible

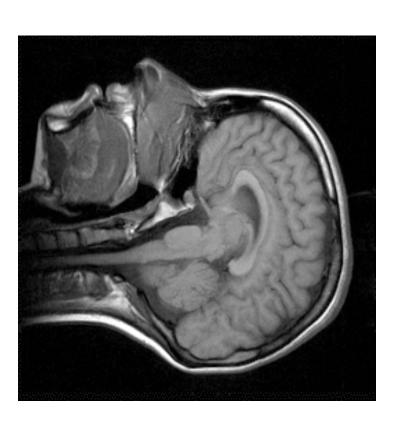
* Optimize rate-distortion trade-off on a range of rates specified by the users.

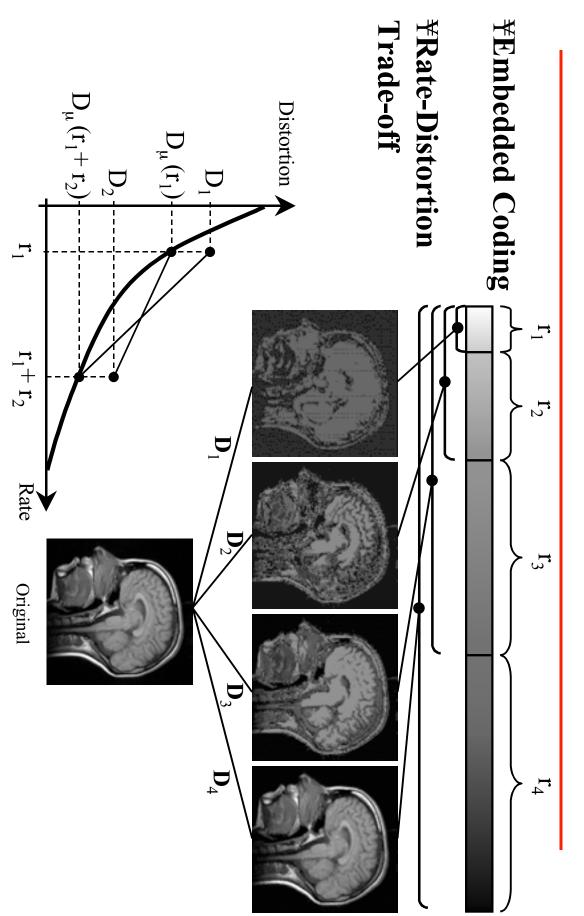
a variety of rates and resolutions. *MR code: a single compression system to reproduce at

*Also called progressive transmission, embedded or successive refinement codes.

Mow-resolution are embedded in higher-resolution of the same data set.

*Applications: a single source must be accessible to different users or at different rates that varies, e.g. images on internet.





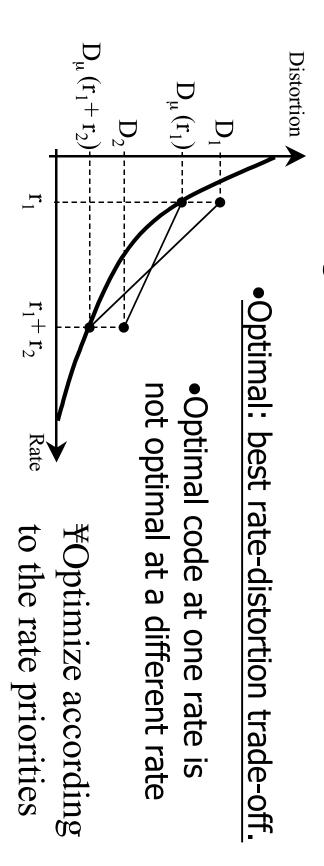
Why MR Codes?

e.g. images on internet. to different users or at different rates that varies, *Applications: a single source must be accessible

***Different demands at different rates**

Rate-Distortion Trade-off

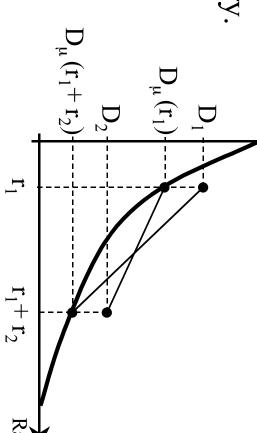
- A lower bound on the rate-distortion curves (Shannon).
- close at a given rate. One can design codes to achieve the bound arbitrarily



at *ONE* of its *L* resolutions: Not Difficult *Creating an L-resolution code with optimal performance

performance at MORE THAN ONE of its L resolutions *****Constructing an *L*-resolution code with optimal may not be possible Distortion ,

*Priorities may be necessary.



Rate-Distortion Optimization

orall Priorities $\{lpha_\ell,eta_\ell\}$ Υ Minimize $J \longrightarrow$ optimal performance Ψ MR Lagrangian measure $J = \sum [\alpha_{\ell}D_{\ell} + \beta_{\ell}R_{\ell}]$

* Trade-off of ENO-Wavelet: Storage of savings of smaller high freq. locations of discontinuities v.s. Relative

State of the art compression: GTW

* Group Testing on Wavelet (GTW) coefficients is a recent of coefficients (Hong & Ladner 2000) *lossy* coding technique which can efficiently represent few significant elements in a large pool

\formall Zero-tree type of coding algorithm implemented in bitcoefficient. coefficient, the decision is made on every bit of the plane fashion: instead of deciding whether to keep a whole

* Key trade-off: for every-one bit of a coefficient, storing it as I will decrease the distortion, but increase the rate

State of the art compression: GTW

*Hong & Ladner, 2000

Ecro-tree type of bit-plane coding

MUse Group Testing (GT) to wavelet coefficients

elements in a large pool **GT: an efficient way to identify few significant

Optimization of GTW

*Dugatkin, Zhou, Chan and Effros (2002)

performance: $J = \sum_{\ell=1}^{\infty} [\alpha_{\ell} D_{\ell} + \beta_{\ell} R_{\ell}]$, α, β are weights. ***Optimize the Lagrangian rate-distortion trade-off**

optimization procedure Mncorporate ENO-Wavelet Coefficient in the

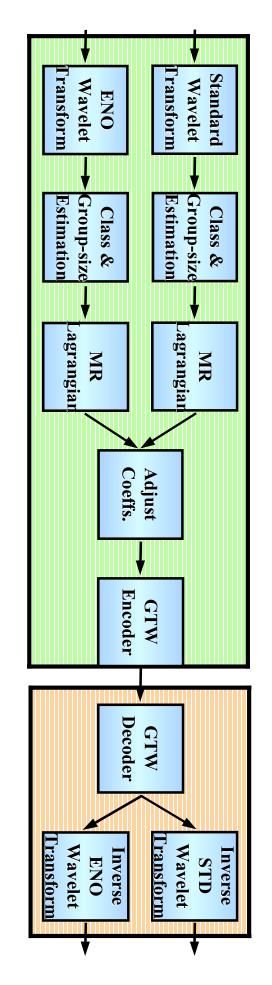
¥Trade-off of ENO-Wavelet: Storage of locations of freq., which is considered in the Lagrangian discontinuities v.s. Relative savings of smaller high

Optimization of GTW

performance at each bit-plane ***Optimize the Lagrangian rate-distortion trade-off**

Mncorporate ENO-Wavelet Coefficient in the optimization procedure.

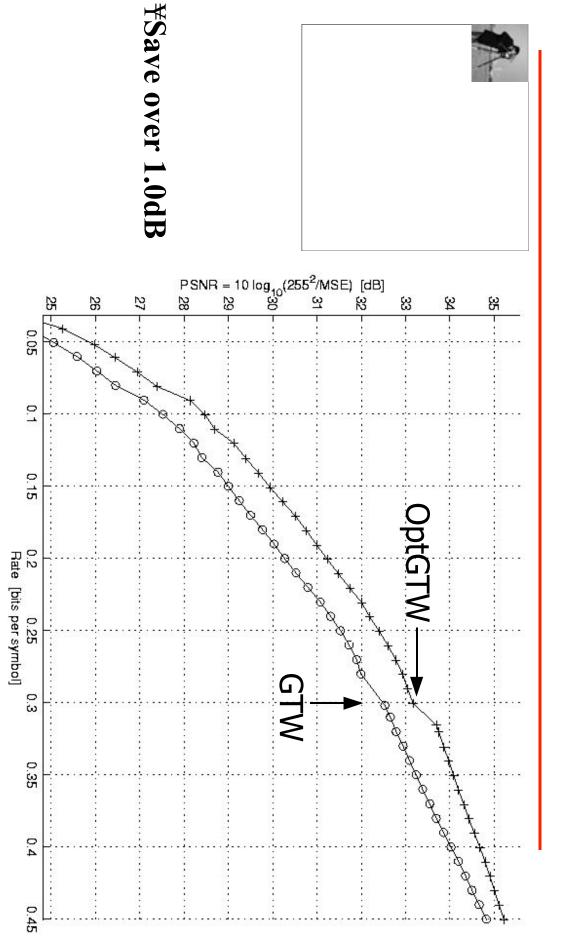
Algorithm



Encoder

Decoder

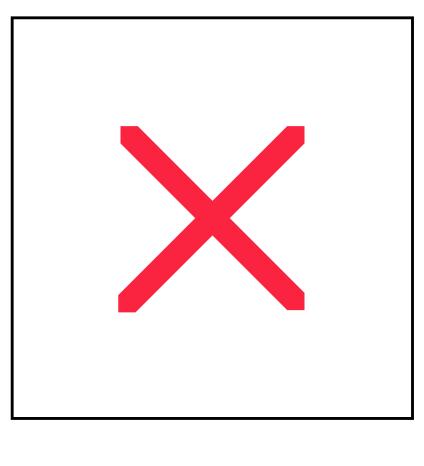
PSNR vs. Rate results

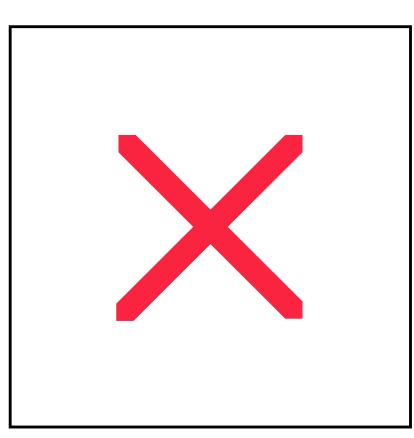


Visual quality

Standard GTW

New OPT-GTW with ENO





cameraman reconstructed image at R=0.1bpp, better edge reconstruction

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Topic 2

denoising TV models for wavelet thresholding and its application in image compression and

TV Image Processing

*Great success of TV in image processing, but retain sharp edges. (Rudin, Osher, Fatemi): smooth oscillations

*Many people work on it: Chan, Osher s group, Lions Vogel, Santosa, Dodson, Plemmons, Chambolle,

*Applications in image processing: Denoising, on manifolds, Digital TV filters Debluring, Segmentation, Color images, Image

Motivations for Topic 2

*Great success of TV in image processing, *Denoising (Chan, Osher s group, Vogel ...) oscillations but retain sharp edges. (Rudin, Osher, Fatemi): smooth out

\(\frac{4}{3}\)Color TV:(Chan-Blomgren)

\mathbb{\mathbb{H}Blind deconvolution: (Chan-Wong)

\PilonDigital TV filters: (Chan-Shen)

***Segmentation:(Chan-Vese)**

*Images on manifolds: (Osher-Cheng)

TV in Image Processing

*Chambolle, DeVore, Lee and Lucier: min. in Besov by wavelets

*TV denoising + Wavelet Thresholding: better ratio or quality (Chan-Zhou, 1998)

***Oscillations** generated by thresholding increase TV norm

TV in Wavelet Thresholding

- * Chan & Zhou (2000): TV optimized wavelet denoising. coefficients in image compression and
- Durand & Froment (2001): fixed the retained adjust others to minimize the TV norm to erase the oscillations. wavelet coefficients in hard thresholding and
- Candes (2001): TV post processing for curvelet thresholding

General TV Model

$$\min_{\beta_{j,k},(j,k)\in I} \lambda \int |\nabla u(\beta,x)| dx + ||u-z||_2^2$$

S.T.
$$|I| = m$$
Where

 $u = \sum_{j,k} \beta_{j,k} \varphi_{j,k}(x)$ $z = \sum_{j,k} \alpha_{j,k} \varphi_{j,k}(x) - \text{Observed image}$

m —Given integer

General TV Model

*Nonlinear integer optimization

*Difficulties: Integer constraint, too equations. many local solutions, nonlinear

+Selection of λ : L-curve, training **images**

General TV Model

*0, Standard Thresholding

 $\lambda \longrightarrow \infty$, constants

preserve (Strang-Chan). λ : Control the small feature size to

TV Hard Thresh. Model

$$\min_{\beta_{j,k},(j,k)\in I_H} \lambda \int |\nabla u(\beta,x)| dx + ||u-z||_2^2$$

Euler-Lagrangian

$$-\lambda \int \nabla \left(\frac{\nabla u}{|\nabla u|} \right) \varphi_{j,k} dx + 2(\beta_{j,k} - \alpha_{j,k}) = 0$$

$$(j,k) \in I_H$$

Approximation to Constraint

$$M = M$$

Approximate by:

$$\left(\sum_{j,k}^{\infty} \log(1+\beta_{j,k}^{2})-m\right)^{2} \le \gamma^{2}$$
 Olshausen & Field

$$\left(\sum_{j,k} \left| \beta_{j,k} \right|^p - m\right)^2 \le \gamma^2, p \to 0 \quad \text{Donoho}(99)$$

TV Relaxation Models

$$\min_{\beta_{j,k},(j,k)\in I_H} \lambda \int |\nabla u(\beta,x)| dx + ||u-z||_2^2 + \tau (\sum_{j,k} \log(1+\beta_{j,k}^2) - m)^2$$

して

$$\min_{\beta_{j,k},(j,k)\in I_H} \lambda \int |\nabla u(\beta,x)| dx + ||u-z||_2^2 + \tau (\sum_{j,k} |\beta_{j,k}|^p - m)^2$$

Euler-Lagrangians

$$-\lambda \int \nabla \left(\frac{\nabla u}{|\nabla u|} \right) \varphi_{j,k} dx + 2(\beta_{j,k} - \alpha_{j,k}) + 2\tau (\sum_{j,k} \log(1 + \beta_{j,k}^2) - m) \frac{\beta_{j,k}}{1 + \beta_{j,k}^2} = 0$$

C

$$-\lambda \int \nabla \left(\frac{\nabla u}{|\nabla u|} \right) \varphi_{j,k} dx + 2(\beta_{j,k} - \alpha_{j,k}) + 2\tau (\sum_{j,k} \left| \beta_{j,k} \right|^p - m) \frac{\beta_{j,k}}{|\beta_{j,k}|^{2-p}} = 0$$

Numerics

*Time Marching, Fixed-point, Primal-Dual...

*Regularizations to prevent blow-up

*Transform Data between wavelet spaces and physical space.

Fixed-point Iterations

previous approximations: e.g. Linearize the nonlinear terms by using

$$-\lambda \int \nabla \cdot \left(\frac{\nabla u^{n+1}}{|\nabla u^n|} \right) \varphi_{j,k} dx + 2(\beta_{j,k}^{n+1} - \alpha_{j,k}) = 0$$

$$(j,k) \in I_H$$

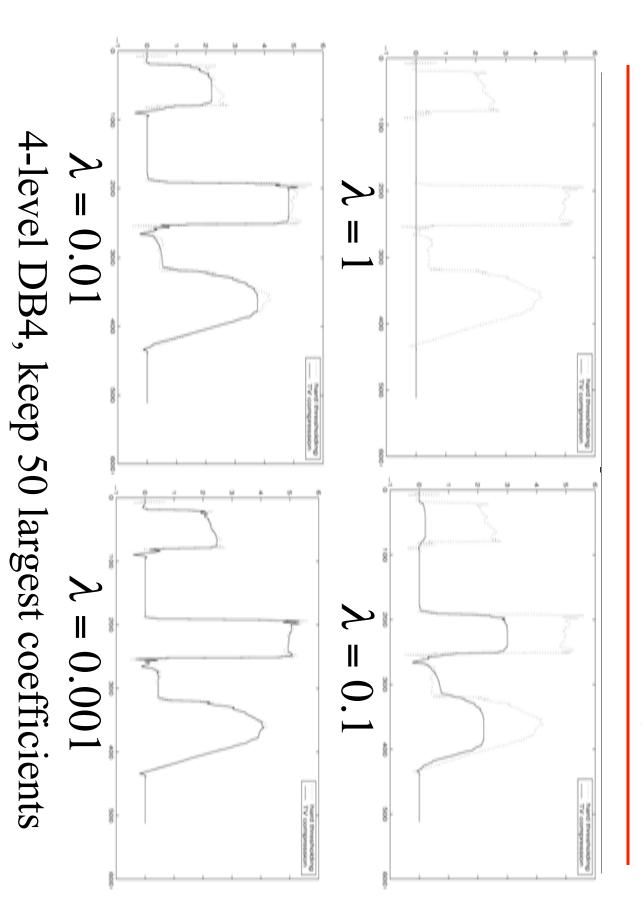
Advantages over TV +Thresh.

*Reduce the oscillations generated by thresholding

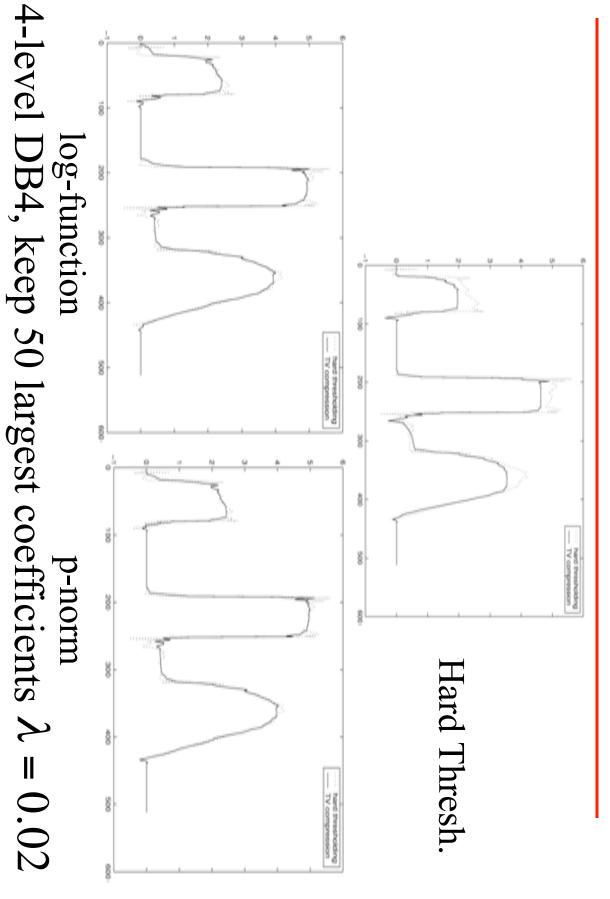
*May directly operate on wavelets, easiler to combine with comp. schemes.

\text{\tin}\text{\texi}\text{\text{\tex{\text{\t potentially.

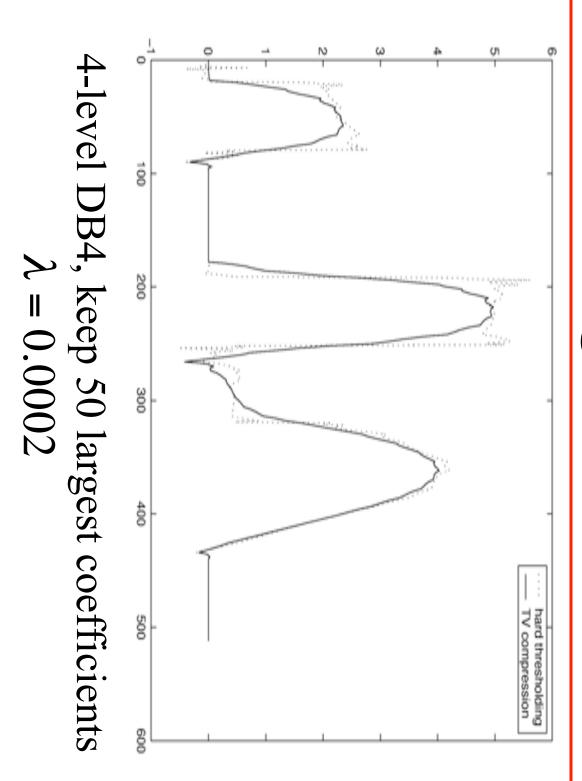
TV Hard Thresholding



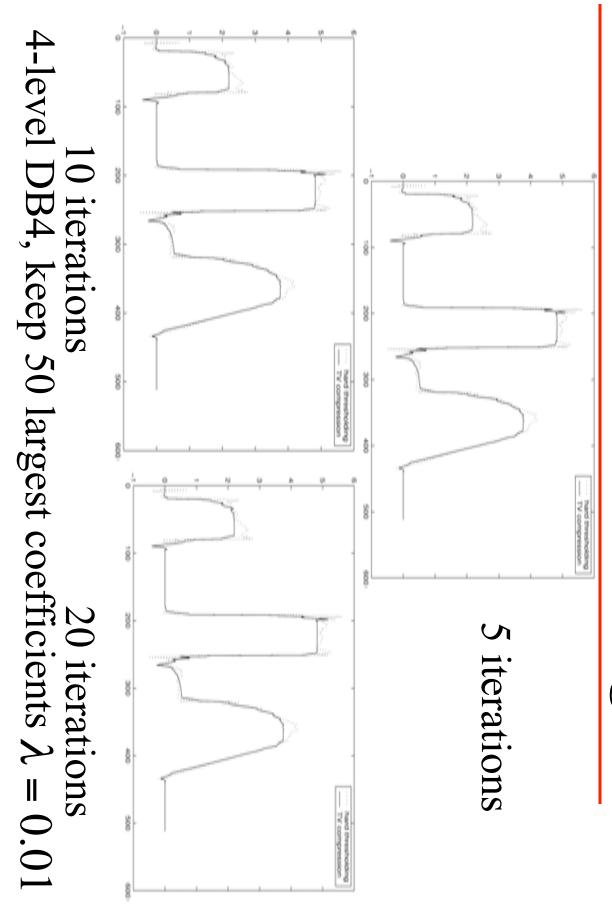
TV Thresholding



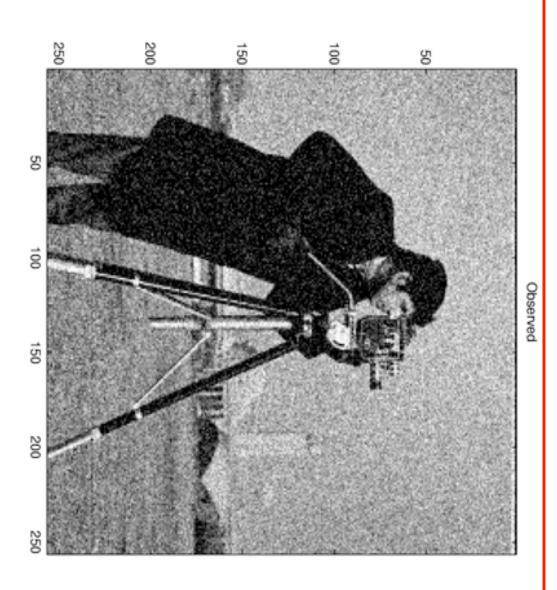
H-1 Regularization



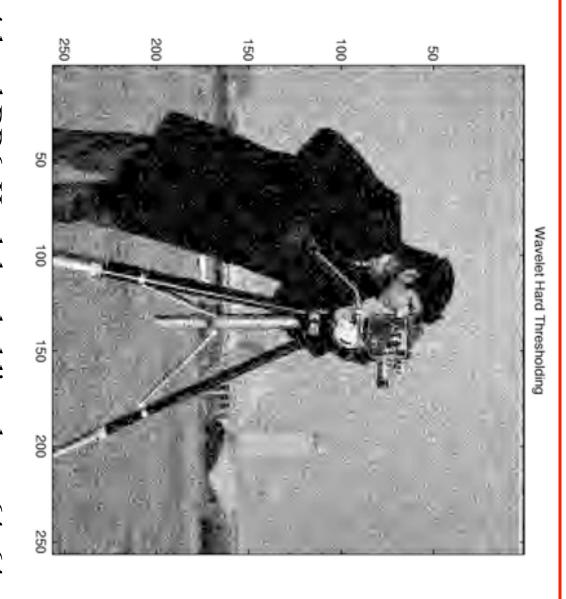
TV Hard Thresholding



Original Noisy Image



DB6 Hard Thresholding



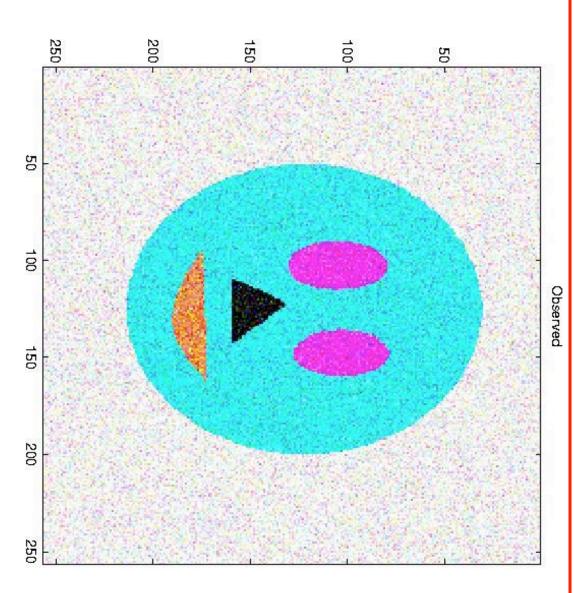
4-level DB6, Hard thresholding, keep 64x64 coef.

DB6, TV Hard Thresholding

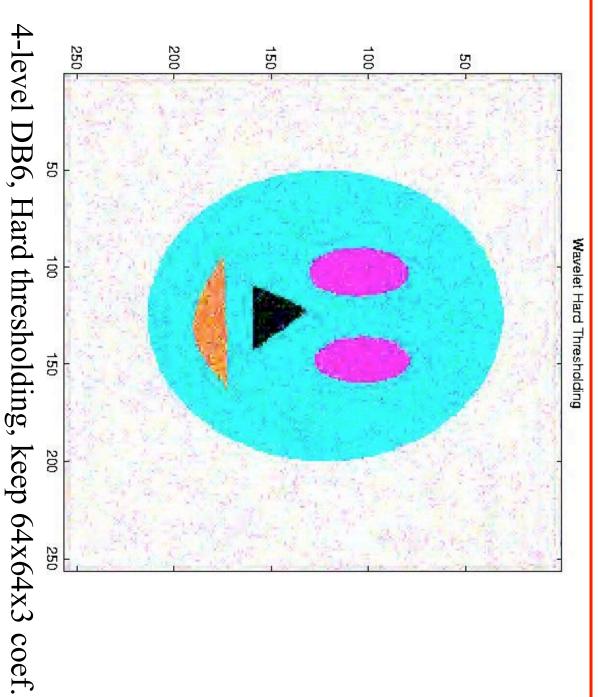


4-level DB6, TV Hard thresholding, keep 64x64 coef.

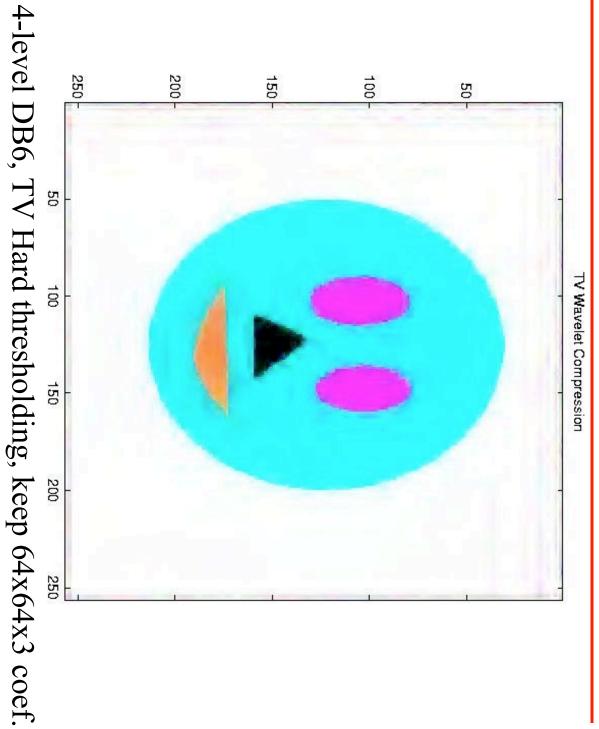
Original Noisy Image



DB6, Hard Thresholding



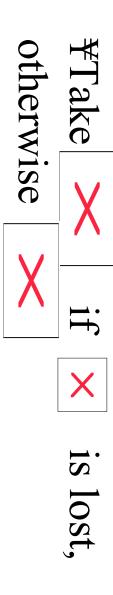
DB6, TV Hard Thresholding

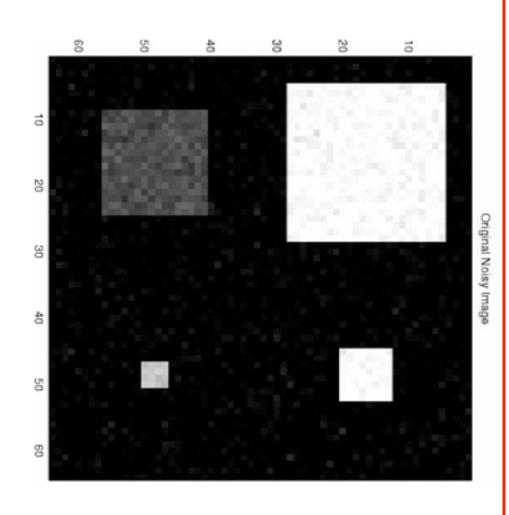


***Coefficients are damaged or lost in** transmission

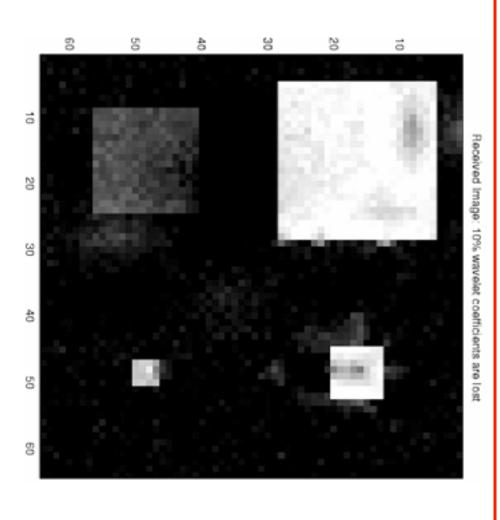
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*Minimize TV norm s.t. constraints only on retained coefficients, no constraint is imposed on the lost coefficients.

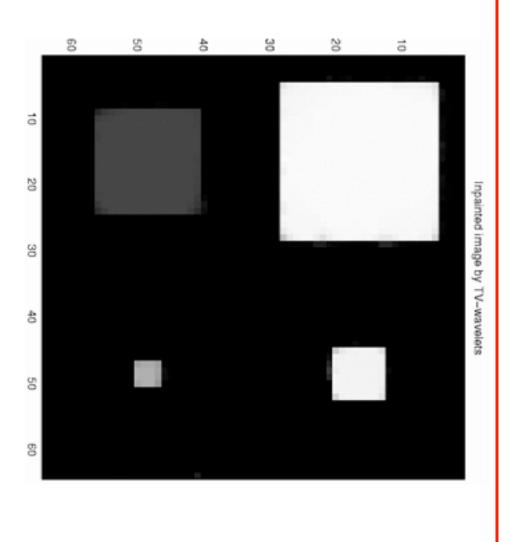




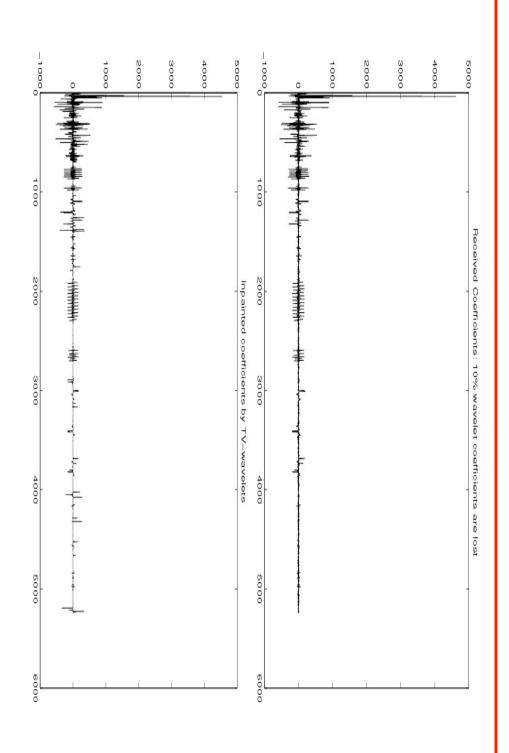
Original noisy test image



Received Image with 20% coefficients lost, particularly, some edges are damaged



reduced noise while filling in the edge shape Inpainted image by minimizing TV norm, it



Certain coefficients are significantly changed to min. TV norm Wavelet coefficients: lost (top), TV-norm inpainted (bottom)

Conclusions

*Topic 1: ENO-wavelets

*Goals achieved: satisfies all goals:

Essentially Non-Oscillatory

Meep pyramidal filtering framework

*Stability and error bound independent of discontinuities



orallMinimal extra cost (ratio O(d/n)) and storage (O(l) bit/jump)

*****Generality: Can be applied to other wavelets

framework of GTW and achieve significant performance gain. *Application: incorporate ENO-wavelets in the optimization

*Topic 2: TV model for waveletthresholding

*Improve the denoising and compression in wavelet thresholding. Reduce the edge oscillations.